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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	2025 On 03-February-22			Bond Future	154.34	154.2691	154.3395	154.2691	5,431.00
06/12/2021	2025 On 05-May-22			Bond Future	156.22	156.1450	156.2157	156.1450	164.00
06/12/2021	2025 On 04-August-22			Bond Future	156.57	156.4960	156.5674	156.4960	0.00
06/12/2021	2025 On 03-November-22			Bond Future	158.56	158.4919	158.5639	158.4919	0.00
06/12/2021	2029 On 03-February-22			Bond Future	112.92	112.0226	112.9225	112.0226	2,806.00
06/12/2021	2029 On 05-May-22			Bond Future	113.10	112.1875	113.0979	112.1875	186.00
06/12/2021	2029 On 04-August-22			Bond Future	114.52	113.5972	114.5189	113.5972	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2029 On 03-November-22			Bond Future	114.76	113.8233	114.7565	113.8233	0.00
06/12/2021	2030 On 03-February-22			Bond Future	9.61	90.7731	9.6150	90.7731	83,746.00
06/12/2021	2030 On 03-February-22	8,80	Call	Bond Future	116	0	116	0	0.00
06/12/2021	2030 On 03-February-22	9,90	Call	Bond Future	2164	2	2164	2	0.00
06/12/2021	2030 On 03-February-22	10,85	Call	Bond Future	6170	6	6170	6	0.00
06/12/2021	2030 On 03-February-22	9,60	Call	Bond Future	1241	1	1241	1	1,000.00
06/12/2021	2030 On 03-February-22	9,78	Call	Bond Future	1767	1	1767	1	0.00
06/12/2021	2030 On 03-February-22	9,44	Call	Bond Future	860	1	860	1	0.00
06/12/2021	2030 On 03-February-22	9,43	Call	Bond Future	839	1	839	1	0.00
06/12/2021	2030 On 03-February-22	8,39	Call	Bond Future	22	0	22	0	101.00
06/12/2021	2030 On 03-February-22	8,85	Call	Bond Future	138	0	138	0	1,000.00
06/12/2021	2030 On 03-February-22	9,80	Call	Bond Future	1830	2	1830	2	950.00
06/12/2021	2030 On 03-February-22	9,45	Call	Bond Future	881	1	881	1	0.00
06/12/2021	2030 On 03-February-22	9,40	Call	Bond Future	778	1	778	1	0.00
06/12/2021	2030 On 03-February-22	9,10	Call	Bond Future	324	0	324	0	0.00
06/12/2021	2030 On 03-February-22	9,35	Call	Bond Future	683	1	683	1	0.00
06/12/2021	2030 On 03-February-22	9,20	Call	Bond Future	446	0	446	0	950.00
06/12/2021	2030 On 03-February-22	9,20	Put	Bond Future	2623	3	2623	3	0.00
06/12/2021	2030 On 03-February-22	9,35	Put	Bond Future	2066	2	2066	2	101.00
06/12/2021	2030 On 03-February-22	9,10	Put	Bond Future	3036	4	3036	4	0.00
06/12/2021	2030 On 03-February-22	9,40	Put	Bond Future	1898	2	1898	2	0.00
06/12/2021	2030 On 03-February-22	9,45	Put	Bond Future	1739	2	1739	2	0.00
06/12/2021	2030 On 03-February-22	9,80	Put	Bond Future	881	1	881	1	0.00
06/12/2021	2030 On 03-February-22	9,90	Put	Bond Future	706	1	706	1	8,000.00
06/12/2021	2030 On 03-February-22	8,85	Put	Bond Future	4203	5	4203	5	0.00
06/12/2021	2030 On 03-February-22	8,39	Put	Bond Future	6644	7	6644	7	0.00
06/12/2021	2030 On 03-February-22	8,80	Put	Bond Future	4454	5	4454	5	0.00
06/12/2021	2030 On 03-February-22	9,43	Put	Bond Future	1801	2	1801	2	0.00
06/12/2021	2030 On 03-February-22	9,44	Put	Bond Future	1770	2	1770	2	0.00
06/12/2021	2030 On 03-February-22	9,78	Put	Bond Future	919	1	919	1	101.00
06/12/2021	2030 On 03-February-22	9,60	Put	Bond Future	1319	2	1319	2	0.00
06/12/2021	2030 On 03-February-22	10,85	Put	Bond Future	65	0	65	0	1,000.00
06/12/2021	2030 On 05-May-22			Bond Future	9.83	91.8553	9.8324	91.8553	14,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2030 On 05-May-22	11,04	Call	Bond Future	6199	6	6199	6	0.00
06/12/2021	2030 On 05-May-22	10,19	Call	Bond Future	3062	3	3062	3	0.00
06/12/2021	2030 On 05-May-22	8,81	Call	Bond Future	379	0	379	0	200.00
06/12/2021	2030 On 05-May-22	8,89	Call	Bond Future	440	0	440	0	1,800.00
06/12/2021	2030 On 05-May-22	9,35	Call	Bond Future	980	1	980	1	0.00
06/12/2021	2030 On 05-May-22	7,73	Call	Bond Future	30	0	30	0	200.00
06/12/2021	2030 On 05-May-22	10,20	Call	Bond Future	3094	3	3094	3	0.00
06/12/2021	2030 On 05-May-22	10,21	Call	Bond Future	3126	3	3126	3	0.00
06/12/2021	2030 On 05-May-22	9,95	Call	Bond Future	2346	2	2346	2	0.00
06/12/2021	2030 On 05-May-22	8,14	Call	Bond Future	91	0	91	0	1,800.00
06/12/2021	2030 On 05-May-22	8,47	Call	Bond Future	192	0	192	0	1,073.00
06/12/2021	2030 On 05-May-22	8,14	Put	Bond Future	9062	10	9062	10	0.00
06/12/2021	2030 On 05-May-22	8,81	Put	Bond Future	5669	6	5669	6	0.00
06/12/2021	2030 On 05-May-22	8,89	Put	Bond Future	5302	6	5302	6	0.00
06/12/2021	2030 On 05-May-22	10,21	Put	Bond Future	1267	1	1267	1	0.00
06/12/2021	2030 On 05-May-22	10,20	Put	Bond Future	1283	2	1283	2	200.00
06/12/2021	2030 On 05-May-22	7,73	Put	Bond Future	11343	12	11343	12	0.00
06/12/2021	2030 On 05-May-22	8,47	Put	Bond Future	7328	8	7328	8	0.00
06/12/2021	2030 On 05-May-22	9,35	Put	Bond Future	3428	4	3428	4	1,073.00
06/12/2021	2030 On 05-May-22	10,19	Put	Bond Future	1300	2	1300	2	0.00
06/12/2021	2030 On 05-May-22	11,04	Put	Bond Future	423	1	423	1	1,800.00
06/12/2021	2030 On 05-May-22	9,95	Put	Bond Future	1761	2	1761	2	1,073.00
06/12/2021	2030 On 04-August-22			Bond Future	10.07	88.9342	10.0664	88.9342	0.00
06/12/2021	2030 On 04-August-22	9,05	Call	Bond Future	695	1	695	1	800.00
06/12/2021	2030 On 04-August-22	9,54	Call	Bond Future	1326	1	1326	1	0.00
06/12/2021	2030 On 04-August-22	8,30	Call	Bond Future	209	0	209	0	800.00
06/12/2021	2030 On 04-August-22	9,55	Call	Bond Future	1344	1	1344	1	0.00
06/12/2021	2030 On 04-August-22	9,56	Call	Bond Future	1362	1	1362	1	0.00
06/12/2021	2030 On 04-August-22	10,95	Call	Bond Future	5155	5	5155	5	0.00
06/12/2021	2030 On 04-August-22	10,95	Put	Bond Future	1032	1	1032	1	800.00
06/12/2021	2030 On 04-August-22	9,56	Put	Bond Future	3840	4	3840	4	0.00
06/12/2021	2030 On 04-August-22	9,55	Put	Bond Future	3871	4	3871	4	0.00
06/12/2021	2030 On 04-August-22	8,30	Put	Bond Future	9242	10	9242	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2030 On 04-August-22	9,54	Put	Bond Future	3903	4	3903	4	0.00
06/12/2021	2030 On 04-August-22	9,05	Put	Bond Future	5758	6	5758	6	0.00
06/12/2021	2030 On 03-November-22			Bond Future	10.29	90.0980	10.2918	90.0980	0.00
06/12/2021	2030 On 03-November-22	10,09	Call	Bond Future	2384	2	2384	2	0.00
06/12/2021	2030 On 03-November-22	10,08	Call	Bond Future	2361	2	2361	2	0.00
06/12/2021	2030 On 03-November-22	10,10	Call	Bond Future	2406	2	2406	2	0.00
06/12/2021	2030 On 03-November-22	10,10	Put	Bond Future	3302	4	3302	4	0.00
06/12/2021	2030 On 03-November-22	10,08	Put	Bond Future	3351	4	3351	4	0.00
06/12/2021	2030 On 03-November-22	10,09	Put	Bond Future	3326	4	3326	4	0.00
06/12/2021	2032 On 03-February-22			Bond Future	10.09	90.8028	10.0947	90.8028	113,323.00
06/12/2021	2032 On 03-February-22	8,91	Call	Bond Future	19	0	19	0	198.00
06/12/2021	2032 On 03-February-22	9,14	Call	Bond Future	55	0	55	0	97.00
06/12/2021	2032 On 03-February-22	9,57	Call	Bond Future	290	0	290	0	0.00
06/12/2021	2032 On 03-February-22	10,95	Call	Bond Future	4937	4	4937	4	0.00
06/12/2021	2032 On 03-February-22	10,90	Call	Bond Future	4694	4	4694	4	0.00
06/12/2021	2032 On 03-February-22	10,45	Call	Bond Future	2658	2	2658	2	0.00
06/12/2021	2032 On 03-February-22	10,35	Call	Bond Future	2261	2	2261	2	0.00
06/12/2021	2032 On 03-February-22	9,90	Call	Bond Future	848	1	848	1	900.00
06/12/2021	2032 On 03-February-22	10,14	Call	Bond Future	1516	1	1516	1	0.00
06/12/2021	2032 On 03-February-22	10,44	Call	Bond Future	2617	2	2617	2	0.00
06/12/2021	2032 On 03-February-22	9,62	Call	Bond Future	350	0	350	0	210.00
06/12/2021	2032 On 03-February-22	10,53	Call	Bond Future	2993	3	2993	3	0.00
06/12/2021	2032 On 03-February-22	10,42	Call	Bond Future	2536	2	2536	2	0.00
06/12/2021	2032 On 03-February-22	10,43	Call	Bond Future	2576	2	2576	2	0.00
06/12/2021	2032 On 03-February-22	9,81	Call	Bond Future	656	1	656	1	0.00
06/12/2021	2032 On 03-February-22	9,67	Call	Bond Future	418	0	418	0	0.00
06/12/2021	2032 On 03-February-22	9,58	Call	Bond Future	302	0	302	0	400.00
06/12/2021	2032 On 03-February-22	11,13	Call	Bond Future	5826	5	5826	5	0.00
06/12/2021	2032 On 03-February-22	10,65	Call	Bond Future	3519	3	3519	3	0.00
06/12/2021	2032 On 03-February-22	10,66	Call	Bond Future	3565	3	3565	3	0.00
06/12/2021	2032 On 03-February-22	10,66	Put	Bond Future	384	1	384	1	97.00
06/12/2021	2032 On 03-February-22	10,45	Put	Bond Future	641	1	641	1	198.00
06/12/2021	2032 On 03-February-22	10,65	Put	Bond Future	394	1	394	1	0.00

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06/12/2021	2032 On 03-February-22	11,13	Put	Bond Future	117	0	117	0	210.00
06/12/2021	2032 On 03-February-22	8,91	Put	Bond Future	7217	8	7217	8	0.00
06/12/2021	2032 On 03-February-22	9,58	Put	Bond Future	3337	4	3337	4	0.00
06/12/2021	2032 On 03-February-22	9,81	Put	Bond Future	2318	3	2318	3	198.00
06/12/2021	2032 On 03-February-22	9,90	Put	Bond Future	1980	2	1980	2	900.00
06/12/2021	2032 On 03-February-22	10,43	Put	Bond Future	671	1	671	1	0.00
06/12/2021	2032 On 03-February-22	10,42	Put	Bond Future	687	1	687	1	0.00
06/12/2021	2032 On 03-February-22	10,53	Put	Bond Future	530	1	530	1	210.00
06/12/2021	2032 On 03-February-22	10,35	Put	Bond Future	806	1	806	1	400.00
06/12/2021	2032 On 03-February-22	9,62	Put	Bond Future	3144	4	3144	4	0.00
06/12/2021	2032 On 03-February-22	10,44	Put	Bond Future	656	1	656	1	0.00
06/12/2021	2032 On 03-February-22	10,14	Put	Bond Future	1255	2	1255	2	97.00
06/12/2021	2032 On 03-February-22	10,90	Put	Bond Future	210	0	210	0	900.00
06/12/2021	2032 On 03-February-22	10,95	Put	Bond Future	185	0	185	0	400.00
06/12/2021	2032 On 03-February-22	9,57	Put	Bond Future	3386	4	3386	4	0.00
06/12/2021	2032 On 03-February-22	9,14	Put	Bond Future	5795	6	5795	6	0.00
06/12/2021	2032 On 03-February-22	9,67	Put	Bond Future	2913	3	2913	3	0.00
06/12/2021	2032 On 05-May-22			Bond Future	10.30	87.7383	10.3005	87.7383	20,406.00
06/12/2021	2032 On 05-May-22	11,02	Call	Bond Future	4742	4	4742	4	0.00
06/12/2021	2032 On 05-May-22	11,04	Call	Bond Future	4825	4	4825	4	0.00
06/12/2021	2032 On 05-May-22	10,29	Call	Bond Future	2131	2	2131	2	993.00
06/12/2021	2032 On 05-May-22	9,58	Call	Bond Future	603	0	603	0	780.00
06/12/2021	2032 On 05-May-22	10,18	Call	Bond Future	1813	2	1813	2	780.00
06/12/2021	2032 On 05-May-22	11,03	Call	Bond Future	4783	4	4783	4	0.00
06/12/2021	2032 On 05-May-22	11,18	Call	Bond Future	5416	5	5416	5	0.00
06/12/2021	2032 On 05-May-22	10,98	Call	Bond Future	4578	4	4578	4	0.00
06/12/2021	2032 On 05-May-22	10,98	Put	Bond Future	887	1	887	1	993.00
06/12/2021	2032 On 05-May-22	11,18	Put	Bond Future	678	1	678	1	780.00
06/12/2021	2032 On 05-May-22	11,02	Put	Bond Future	840	1	840	1	0.00
06/12/2021	2032 On 05-May-22	11,03	Put	Bond Future	828	1	828	1	0.00
06/12/2021	2032 On 05-May-22	10,29	Put	Bond Future	2190	3	2190	3	0.00
06/12/2021	2032 On 05-May-22	10,18	Put	Bond Future	2490	3	2490	3	0.00
06/12/2021	2032 On 05-May-22	9,58	Put	Bond Future	4758	5	4758	5	0.00

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06/12/2021	2032 On 05-May-22	11,04	Put	Bond Future	818	1	818	1	0.00
06/12/2021	2032 On 04-August-22			Bond Future	10.51	88.7699	10.5144	88.7699	0.00
06/12/2021	2032 On 04-August-22	11,60	Call	Bond Future	6495	6	6495	6	0.00
06/12/2021	2032 On 04-August-22	11,89	Call	Bond Future	7699	7	7699	7	0.00
06/12/2021	2032 On 04-August-22	10,20	Call	Bond Future	1795	2	1795	2	0.00
06/12/2021	2032 On 04-August-22	10,21	Call	Bond Future	1820	2	1820	2	0.00
06/12/2021	2032 On 04-August-22	10,22	Call	Bond Future	1844	2	1844	2	0.00
06/12/2021	2032 On 04-August-22	8,97	Call	Bond Future	250	0	250	0	800.00
06/12/2021	2032 On 04-August-22	9,72	Call	Bond Future	909	1	909	1	800.00
06/12/2021	2032 On 04-August-22	9,72	Put	Bond Future	5362	6	5362	6	0.00
06/12/2021	2032 On 04-August-22	8,97	Put	Bond Future	9190	10	9190	10	0.00
06/12/2021	2032 On 04-August-22	10,20	Put	Bond Future	3522	4	3522	4	0.00
06/12/2021	2032 On 04-August-22	10,21	Put	Bond Future	3491	4	3491	4	0.00
06/12/2021	2032 On 04-August-22	10,22	Put	Bond Future	3460	4	3460	4	0.00
06/12/2021	2032 On 04-August-22	11,89	Put	Bond Future	652	1	652	1	0.00
06/12/2021	2032 On 04-August-22	11,60	Put	Bond Future	867	1	867	1	800.00
06/12/2021	2032 On 03-November-22			Bond Future	10.73	85.7862	10.7301	85.7862	0.00
06/12/2021	2032 On 03-November-22	10,66	Call	Bond Future	2897	3	2897	3	0.00
06/12/2021	2032 On 03-November-22	10,66	Put	Bond Future	3267	4	3267	4	0.00
06/12/2021	2033 On 03-February-22			Bond Future	109.02	108.1630	109.0171	108.1630	7,393.00
06/12/2021	2033 On 05-May-22			Bond Future	109.06	108.1992	109.0632	108.1992	2,121.00
06/12/2021	2033 On 04-August-22			Bond Future	110.43	109.5586	110.4334	109.5586	0.00
06/12/2021	2033 On 03-November-22			Bond Future	110.54	109.6526	110.5383	109.6526	0.00
06/12/2021	2037 On 03-February-22			Bond Future	10.75	82.9003	10.7464	82.9003	118,701.00
06/12/2021	2037 On 03-February-22	11,47	Call	Bond Future	4793	4	4793	4	0.00
06/12/2021	2037 On 03-February-22	11,45	Call	Bond Future	4689	4	4689	4	0.00
06/12/2021	2037 On 03-February-22	11,46	Call	Bond Future	4741	4	4741	4	0.00
06/12/2021	2037 On 03-February-22	11,47	Put	Bond Future	316	0	316	0	0.00
06/12/2021	2037 On 03-February-22	11,45	Put	Bond Future	331	0	331	0	0.00
06/12/2021	2037 On 03-February-22	11,46	Put	Bond Future	324	0	324	0	0.00
06/12/2021	2037 On 05-May-22			Bond Future	10.94	83.8887	10.9408	83.8887	11,855.00
06/12/2021	2037 On 05-May-22	11,84	Call	Bond Future	6156	6	6156	6	0.00
06/12/2021	2037 On 05-May-22	11,82	Call	Bond Future	6062	6	6062	6	0.00

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06/12/2021	2037 On 05-May-22	11,83	Call	Bond Future	6109	6	6109	6	0.00
06/12/2021	2037 On 05-May-22	11,84	Put	Bond Future	791	1	791	1	0.00
06/12/2021	2037 On 05-May-22	11,82	Put	Bond Future	811	1	811	1	0.00
06/12/2021	2037 On 05-May-22	11,83	Put	Bond Future	801	1	801	1	0.00
06/12/2021	2037 On 04-August-22			Bond Future	11.15	80.6191	11.1465	80.6191	0.00
06/12/2021	2037 On 04-August-22	10,91	Call	Bond Future	2275	2	2275	2	0.00
06/12/2021	2037 On 04-August-22	11,21	Call	Bond Future	3205	3	3205	3	1,050.00
06/12/2021	2037 On 04-August-22	10,10	Call	Bond Future	686	1	686	1	50.00
06/12/2021	2037 On 04-August-22	11,42	Call	Bond Future	3932	4	3932	4	0.00
06/12/2021	2037 On 04-August-22	11,95	Call	Bond Future	6023	5	6023	5	0.00
06/12/2021	2037 On 04-August-22	10,89	Call	Bond Future	2218	2	2218	2	0.00
06/12/2021	2037 On 04-August-22	10,90	Call	Bond Future	2246	2	2246	2	0.00
06/12/2021	2037 On 04-August-22	10,89	Put	Bond Future	3805	4	3805	4	0.00
06/12/2021	2037 On 04-August-22	11,95	Put	Bond Future	1336	2	1336	2	1,050.00
06/12/2021	2037 On 04-August-22	10,91	Put	Bond Future	3737	4	3737	4	0.00
06/12/2021	2037 On 04-August-22	11,42	Put	Bond Future	2290	3	2290	3	50.00
06/12/2021	2037 On 04-August-22	10,10	Put	Bond Future	7455	8	7455	8	0.00
06/12/2021	2037 On 04-August-22	10,90	Put	Bond Future	3770	4	3770	4	50.00
06/12/2021	2037 On 04-August-22	11,21	Put	Bond Future	2819	3	2819	3	0.00
06/12/2021	2037 On 03-November-22			Bond Future	11.34	81.6790	11.3411	81.6790	0.00
06/12/2021	2037 On 03-November-22	11,30	Call	Bond Future	3378	3	3378	3	0.00
06/12/2021	2037 On 03-November-22	11,32	Call	Bond Future	3440	3	3440	3	0.00
06/12/2021	2037 On 03-November-22	11,31	Call	Bond Future	3409	3	3409	3	0.00
06/12/2021	2037 On 03-November-22	11,31	Put	Bond Future	3594	4	3594	4	0.00
06/12/2021	2037 On 03-November-22	11,30	Put	Bond Future	3623	4	3623	4	0.00
06/12/2021	2037 On 03-November-22	11,32	Put	Bond Future	3565	4	3565	4	0.00
06/12/2021	2038 On 03-February-22			Bond Future	121.81	121.8029	121.8113	121.8029	6,294.00
06/12/2021	2038 On 05-May-22			Bond Future	123.29	123.2841	123.2922	123.2841	677.00
06/12/2021	2038 On 04-August-22			Bond Future	123.03	123.0209	123.0289	123.0209	0.00
06/12/2021	2038 On 03-November-22			Bond Future	124.60	124.5901	124.5980	124.5901	0.00
06/12/2021	2040 On 03-February-22			Bond Future	10.83	85.1314	10.8268	85.1314	87,889.00
06/12/2021	2040 On 03-February-22	10,60	Call	Bond Future	986	1	986	1	2,000.00
06/12/2021	2040 On 03-February-22	11,57	Call	Bond Future	5269	5	5269	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2040 On 03-February-22	11,58	Call	Bond Future	5324	5	5324	5	0.00
06/12/2021	2040 On 03-February-22	11,59	Call	Bond Future	5380	5	5380	5	0.00
06/12/2021	2040 On 03-February-22	11,57	Put	Bond Future	334	0	334	0	0.00
06/12/2021	2040 On 03-February-22	11,58	Put	Bond Future	327	0	327	0	0.00
06/12/2021	2040 On 03-February-22	11,59	Put	Bond Future	319	0	319	0	0.00
06/12/2021	2040 On 03-February-22	10,60	Put	Bond Future	2587	3	2587	3	0.00
06/12/2021	2040 On 05-May-22			Bond Future	11.01	86.1465	11.0140	86.1465	8,568.00
06/12/2021	2040 On 05-May-22	11,90	Call	Bond Future	6555	6	6555	6	0.00
06/12/2021	2040 On 05-May-22	11,91	Call	Bond Future	6605	6	6605	6	0.00
06/12/2021	2040 On 05-May-22	9,82	Call	Bond Future	256	0	256	0	1,200.00
06/12/2021	2040 On 05-May-22	11,92	Call	Bond Future	6655	6	6655	6	0.00
06/12/2021	2040 On 05-May-22	10,57	Call	Bond Future	1305	1	1305	1	1,200.00
06/12/2021	2040 On 05-May-22	13,04	Call	Bond Future	12368	12	12368	12	0.00
06/12/2021	2040 On 05-May-22	13,04	Put	Bond Future	233	0	233	0	1,200.00
06/12/2021	2040 On 05-May-22	11,91	Put	Bond Future	865	1	865	1	0.00
06/12/2021	2040 On 05-May-22	10,57	Put	Bond Future	4398	5	4398	5	0.00
06/12/2021	2040 On 05-May-22	11,92	Put	Bond Future	854	1	854	1	0.00
06/12/2021	2040 On 05-May-22	9,82	Put	Bond Future	8987	10	8987	10	0.00
06/12/2021	2040 On 05-May-22	11,90	Put	Bond Future	875	1	875	1	0.00
06/12/2021	2040 On 04-August-22			Bond Future	11.21	82.6530	11.2117	82.6530	0.00
06/12/2021	2040 On 04-August-22	12,24	Call	Bond Future	7520	7	7520	7	0.00
06/12/2021	2040 On 04-August-22	11,03	Call	Bond Future	2618	2	2618	2	0.00
06/12/2021	2040 On 04-August-22	9,70	Call	Bond Future	310	0	310	0	460.00
06/12/2021	2040 On 04-August-22	10,70	Call	Bond Future	1674	1	1674	1	460.00
06/12/2021	2040 On 04-August-22	11,04	Call	Bond Future	2649	2	2649	2	0.00
06/12/2021	2040 On 04-August-22	11,05	Call	Bond Future	2681	2	2681	2	0.00
06/12/2021	2040 On 04-August-22	11,05	Put	Bond Future	3756	4	3756	4	0.00
06/12/2021	2040 On 04-August-22	9,70	Put	Bond Future	11268	12	11268	12	0.00
06/12/2021	2040 On 04-August-22	12,24	Put	Bond Future	1164	1	1164	1	460.00
06/12/2021	2040 On 04-August-22	11,04	Put	Bond Future	3792	4	3792	4	0.00
06/12/2021	2040 On 04-August-22	10,70	Put	Bond Future	5152	6	5152	6	0.00
06/12/2021	2040 On 04-August-22	11,03	Put	Bond Future	3827	4	3827	4	0.00
06/12/2021	2040 On 03-November-22			Bond Future	11.40	83.7399	11.3982	83.7399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2040 On 03-November-22	11,41	Call	Bond Future	3796	3	3796	3	0.00
06/12/2021	2040 On 03-November-22	11,39	Call	Bond Future	3729	3	3729	3	0.00
06/12/2021	2040 On 03-November-22	11,40	Call	Bond Future	3762	3	3762	3	0.00
06/12/2021	2040 On 03-November-22	11,41	Put	Bond Future	3720	4	3720	4	0.00
06/12/2021	2040 On 03-November-22	11,39	Put	Bond Future	3782	4	3782	4	0.00
06/12/2021	2040 On 03-November-22	11,40	Put	Bond Future	3751	4	3751	4	0.00
06/12/2021	2044 On 03-February-22			Bond Future	10.86	81.9558	10.8554	81.9558	56,478.00
06/12/2021	2044 On 03-February-22	11,61	Call	Bond Future	5361	5	5361	5	0.00
06/12/2021	2044 On 03-February-22	11,59	Call	Bond Future	5247	5	5247	5	0.00
06/12/2021	2044 On 03-February-22	11,60	Call	Bond Future	5304	5	5304	5	0.00
06/12/2021	2044 On 03-February-22	11,60	Put	Bond Future	291	0	291	0	0.00
06/12/2021	2044 On 03-February-22	11,59	Put	Bond Future	298	0	298	0	0.00
06/12/2021	2044 On 03-February-22	11,61	Put	Bond Future	284	0	284	0	0.00
06/12/2021	2044 On 05-May-22			Bond Future	11.03	82.9330	11.0329	82.9330	5,735.00
06/12/2021	2044 On 05-May-22	11,93	Call	Bond Future	6686	6	6686	6	0.00
06/12/2021	2044 On 05-May-22	11,91	Call	Bond Future	6585	6	6585	6	0.00
06/12/2021	2044 On 05-May-22	11,92	Call	Bond Future	6635	6	6635	6	0.00
06/12/2021	2044 On 05-May-22	11,92	Put	Bond Future	873	1	873	1	0.00
06/12/2021	2044 On 05-May-22	11,91	Put	Bond Future	884	1	884	1	0.00
06/12/2021	2044 On 05-May-22	11,93	Put	Bond Future	863	1	863	1	0.00
06/12/2021	2044 On 04-August-22			Bond Future	11.22	79.5269	11.2200	79.5269	0.00
06/12/2021	2044 On 04-August-22	11,10	Call	Bond Future	2826	2	2826	2	0.00
06/12/2021	2044 On 04-August-22	11,08	Call	Bond Future	2760	2	2760	2	0.00
06/12/2021	2044 On 04-August-22	11,09	Call	Bond Future	2793	2	2793	2	0.00
06/12/2021	2044 On 04-August-22	11,09	Put	Bond Future	3674	4	3674	4	0.00
06/12/2021	2044 On 04-August-22	11,08	Put	Bond Future	3709	4	3709	4	0.00
06/12/2021	2044 On 04-August-22	11,10	Put	Bond Future	3638	4	3638	4	0.00
06/12/2021	2044 On 03-November-22			Bond Future	11.40	80.5728	11.3960	80.5728	0.00
06/12/2021	2044 On 03-November-22	11,39	Call	Bond Future	3751	3	3751	3	0.00
06/12/2021	2044 On 03-November-22	11,40	Call	Bond Future	3785	3	3785	3	0.00
06/12/2021	2044 On 03-November-22	11,41	Call	Bond Future	3820	3	3820	3	0.00
06/12/2021	2044 On 03-November-22	11,41	Put	Bond Future	3728	4	3728	4	0.00
06/12/2021	2044 On 03-November-22	11,40	Put	Bond Future	3759	4	3759	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2044 On 03-November-22	11,39	Put	Bond Future	3791	4	3791	4	0.00
06/12/2021	2046 On 03-February-22			Bond Future	111.15	111.1441	111.1520	111.1441	15,506.00
06/12/2021	2046 On 05-May-22			Bond Future	110.62	110.6144	110.6219	110.6144	171.00
06/12/2021	2046 On 04-August-22			Bond Future	112.01	112.0045	112.0120	112.0045	0.00
06/12/2021	2046 On 03-November-22			Bond Future	111.52	111.5122	111.5193	111.5122	0.00
06/12/2021	2050 On 03-February-22			Bond Future	112.90	111.4251	112.8975	111.4251	9,200.00
06/12/2021	2050 On 05-May-22			Bond Future	114.27	112.7800	114.2699	112.7800	379.00
06/12/2021	2050 On 04-August-22			Bond Future	113.69	112.1848	113.6932	112.1848	0.00
06/12/2021	2050 On 03-November-22			Bond Future	115.14	113.6156	115.1431	113.6156	0.00
06/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	AL37 On 03-February-22			Index Future	807.39	805.9430	807.3860	805.9430	0.00
06/12/2021	AL37 On 05-May-22			Index Future	817.00	815.5440	816.9950	815.5440	0.00
06/12/2021	AL37 On 04-August-22			Index Future	826.95	825.4880	826.9530	825.4880	0.00
06/12/2021	AL37 On 03-November-22			Index Future	837.41	835.9280	837.4070	835.9280	0.00
06/12/2021	AL7T On 03-February-22			Index Future	920.08	914.1030	920.0840	914.1030	0.00
06/12/2021	AL7T On 05-May-22			Index Future	931.03	924.9920	931.0340	924.9920	0.00
06/12/2021	AL7T On 04-August-22			Index Future	942.38	936.2710	942.3820	936.2710	0.00
06/12/2021	AL7T On 03-November-22			Index Future	954.30	948.1120	954.2960	948.1120	0.00
06/12/2021	ALBI On 03-February-22			Index Future	817.83	812.6850	817.8250	812.6850	193.00
06/12/2021	ALBI On 05-May-22			Index Future	827.56	822.3660	827.5580	822.3660	29.00
06/12/2021	ALBI On 04-August-22			Index Future	837.65	832.3940	837.6450	832.3940	0.00
06/12/2021	ALBI On 03-November-22			Index Future	848.24	842.9210	848.2350	842.9210	0.00
06/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	ES33 On 03-February-22			Bond Future	11.54	77.0385	11.5355	77.0385	263.00
06/12/2021	ES33 On 05-May-22			Bond Future	11.78	74.1977	11.7760	74.1977	87.00
06/12/2021	ES33 On 04-August-22			Bond Future	12.03	75.0824	12.0267	75.0824	0.00
06/12/2021	ES33 On 03-November-22			Bond Future	12.28	72.3111	12.2814	72.3111	0.00
06/12/2021	ES42 On 03-February-22			Bond Future	11.92	75.8776	11.9233	75.8776	3,579.00
06/12/2021	ES42 On 05-May-22			Bond Future	12.15	72.5418	12.1467	72.5418	1,190.00
06/12/2021	ES42 On 04-August-22			Bond Future	12.37	73.4055	12.3730	73.4055	0.00
06/12/2021	ES42 On 03-November-22			Bond Future	12.60	70.1334	12.6034	70.1334	0.00
06/12/2021	GOVI On 03-February-22			GOVI	807.24	802.1940	807.2390	802.1940	983.00
06/12/2021	GOVI On 03-February-22	792,74	Call	GOVI	144990	9	144990	9	0.00
06/12/2021	GOVI On 03-February-22	792,75	Call	GOVI	144890	9	144890	9	0.00
06/12/2021	GOVI On 03-February-22	792,76	Call	GOVI	144790	9	144790	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22			GOVI	816.85	811.7500	816.8460	811.7500	0.00
06/12/2021	GOVI On 05-May-22	788,23	Call	GOVI	286160	24	286160	24	0.00
06/12/2021	GOVI On 05-May-22	788,24	Call	GOVI	286060	24	286060	24	0.00
06/12/2021	GOVI On 05-May-22	788,25	Call	GOVI	285960	24	285960	24	0.00
06/12/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22			GOVI	826.80	821.6480	826.8020	821.6480	0.00
06/12/2021	GOVI On 04-August-22	819,26	Call	GOVI	75420	2	75420	2	0.00
06/12/2021	GOVI On 04-August-22	819,27	Call	GOVI	75320	2	75320	2	0.00
06/12/2021	GOVI On 04-August-22	819,28	Call	GOVI	75220	2	75220	2	0.00
06/12/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22			GOVI	837.26	832.0400	837.2550	832.0400	0.00
06/12/2021	GOVI On 03-November-22	820,43	Call	GOVI	168250	12	168250	12	0.00
06/12/2021	GOVI On 03-November-22	820,41	Call	GOVI	168450	12	168450	12	0.00
06/12/2021	GOVI On 03-November-22	820,42	Call	GOVI	168350	12	168350	12	0.00
06/12/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
06/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2021	IGOV On 03-February-22			Index Future	300.20	299.1330	300.2020	299.1330	483.00
06/12/2021	IGOV On 05-May-22			Index Future	303.85	302.7700	303.8480	302.7700	16.00
06/12/2021	IGOV On 04-August-22			Index Future	307.62	306.5340	307.6240	306.5340	0.00
06/12/2021	IGOV On 03-November-22			Index Future	311.59	310.4820	311.5850	310.4820	0.00
06/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	3.8850	96.1150	0.00
06/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0550	3.9450	96.0550	0.00
06/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7900	4.2000	95.7900	0.00
06/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7250	4.2650	95.7250	0.00
06/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4100	4.5900	95.4100	0.00
06/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3500	4.6500	95.3500	0.00
06/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	72.00
06/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6650	5.3150	94.6650	0.00
06/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.83	94.1300	5.8300	94.1300	68.00
06/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.10	93.8500	6.1000	93.8500	0.00
06/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.41	93.5450	6.4050	93.5450	0.00
06/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.60	93.3250	6.5950	93.3250	75.00
06/12/2021	R023 On 03-February-22			Bond Future	4.99	106.2751	4.9893	106.2751	16,327.00
06/12/2021	R023 On 03-February-22	5,06	Call	Bond Future	250	0	250	0	0.00
06/12/2021	R023 On 03-February-22	5,07	Call	Bond Future	256	0	256	0	0.00
06/12/2021	R023 On 03-February-22	5,08	Call	Bond Future	263	0	263	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R023 On 03-February-22	5,08	Put	Bond Future	169	0	169	0	0.00
06/12/2021	R023 On 03-February-22	5,07	Put	Bond Future	172	0	172	0	0.00
06/12/2021	R023 On 03-February-22	5,06	Put	Bond Future	176	0	176	0	0.00
06/12/2021	R023 On 05-May-22			Bond Future	5.04	103.6309	5.0400	103.6309	835.00
06/12/2021	R023 On 05-May-22	6,29	Call	Bond Future	1032	1	1032	1	0.00
06/12/2021	R023 On 05-May-22	6,30	Call	Bond Future	1039	1	1039	1	0.00
06/12/2021	R023 On 05-May-22	6,31	Call	Bond Future	1047	1	1047	1	0.00
06/12/2021	R023 On 05-May-22	6,31	Put	Bond Future	43	0	43	0	0.00
06/12/2021	R023 On 05-May-22	6,30	Put	Bond Future	43	0	43	0	0.00
06/12/2021	R023 On 05-May-22	6,29	Put	Bond Future	44	0	44	0	0.00
06/12/2021	R023 On 04-August-22			Bond Future	5.08	104.8800	5.0770	104.8800	0.00
06/12/2021	R023 On 04-August-22	6,03	Call	Bond Future	619	1	619	1	0.00
06/12/2021	R023 On 04-August-22	6,04	Call	Bond Future	623	1	623	1	0.00
06/12/2021	R023 On 04-August-22	6,05	Call	Bond Future	628	1	628	1	0.00
06/12/2021	R023 On 04-August-22	6,05	Put	Bond Future	89	0	89	0	0.00
06/12/2021	R023 On 04-August-22	6,04	Put	Bond Future	90	0	90	0	0.00
06/12/2021	R023 On 04-August-22	6,03	Put	Bond Future	91	0	91	0	0.00
06/12/2021	R023 On 03-November-22			Bond Future	5.08	102.3111	5.0815	102.3111	0.00
06/12/2021	R023 On 03-November-22	6,27	Call	Bond Future	535	1	535	1	0.00
06/12/2021	R023 On 03-November-22	6,25	Call	Bond Future	530	1	530	1	0.00
06/12/2021	R023 On 03-November-22	6,26	Call	Bond Future	533	1	533	1	0.00
06/12/2021	R023 On 03-November-22	6,26	Put	Bond Future	170	0	170	0	0.00
06/12/2021	R023 On 03-November-22	6,25	Put	Bond Future	170	0	170	0	0.00
06/12/2021	R023 On 03-November-22	6,27	Put	Bond Future	169	0	169	0	0.00
06/12/2021	R035 On 03-February-22			Bond Future	10.60	91.1896	10.5999	91.1896	105,215.00
06/12/2021	R035 On 03-February-22	9,70	Call	Bond Future	81	0	81	0	683.00
06/12/2021	R035 On 03-February-22	10,10	Call	Bond Future	366	0	366	0	280.00
06/12/2021	R035 On 03-February-22	11,88	Call	Bond Future	7719	7	7719	7	0.00
06/12/2021	R035 On 03-February-22	10,24	Call	Bond Future	591	0	591	0	500.00
06/12/2021	R035 On 03-February-22	11,05	Call	Bond Future	3381	3	3381	3	0.00
06/12/2021	R035 On 03-February-22	11,24	Call	Bond Future	4310	4	4310	4	0.00
06/12/2021	R035 On 03-February-22	11,33	Call	Bond Future	4774	4	4774	4	0.00
06/12/2021	R035 On 03-February-22	11,23	Call	Bond Future	4260	4	4260	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R035 On 03-February-22	11,39	Call	Bond Future	5088	5	5088	5	0.00
06/12/2021	R035 On 03-February-22	11,22	Call	Bond Future	4210	4	4210	4	0.00
06/12/2021	R035 On 03-February-22	9,92	Call	Bond Future	188	0	188	0	200.00
06/12/2021	R035 On 03-February-22	11,73	Call	Bond Future	6908	6	6908	6	0.00
06/12/2021	R035 On 03-February-22	11,28	Call	Bond Future	4515	4	4515	4	0.00
06/12/2021	R035 On 03-February-22	11,03	Call	Bond Future	3287	3	3287	3	0.00
06/12/2021	R035 On 03-February-22	11,11	Call	Bond Future	3667	3	3667	3	0.00
06/12/2021	R035 On 03-February-22	10,35	Call	Bond Future	821	1	821	1	1,600.00
06/12/2021	R035 On 03-February-22	10,61	Call	Bond Future	1570	1	1570	1	0.00
06/12/2021	R035 On 03-February-22	10,65	Call	Bond Future	1711	1	1711	1	0.00
06/12/2021	R035 On 03-February-22	10,34	Call	Bond Future	798	1	798	1	0.00
06/12/2021	R035 On 03-February-22	10,26	Call	Bond Future	629	0	629	0	200.00
06/12/2021	R035 On 03-February-22	10,26	Put	Bond Future	2834	3	2834	3	0.00
06/12/2021	R035 On 03-February-22	10,34	Put	Bond Future	2477	3	2477	3	500.00
06/12/2021	R035 On 03-February-22	10,24	Put	Bond Future	2928	3	2928	3	0.00
06/12/2021	R035 On 03-February-22	10,61	Put	Bond Future	1506	2	1506	2	200.00
06/12/2021	R035 On 03-February-22	10,35	Put	Bond Future	2435	3	2435	3	0.00
06/12/2021	R035 On 03-February-22	11,05	Put	Bond Future	579	1	579	1	1,600.00
06/12/2021	R035 On 03-February-22	11,28	Put	Bond Future	330	0	330	0	200.00
06/12/2021	R035 On 03-February-22	11,33	Put	Bond Future	292	0	292	0	500.00
06/12/2021	R035 On 03-February-22	11,73	Put	Bond Future	111	0	111	0	280.00
06/12/2021	R035 On 03-February-22	9,92	Put	Bond Future	4678	5	4678	5	0.00
06/12/2021	R035 On 03-February-22	11,22	Put	Bond Future	382	1	382	1	0.00
06/12/2021	R035 On 03-February-22	11,39	Put	Bond Future	253	0	253	0	683.00
06/12/2021	R035 On 03-February-22	11,23	Put	Bond Future	372	1	372	1	0.00
06/12/2021	R035 On 03-February-22	11,24	Put	Bond Future	363	1	363	1	0.00
06/12/2021	R035 On 03-February-22	11,03	Put	Bond Future	607	1	607	1	280.00
06/12/2021	R035 On 03-February-22	11,11	Put	Bond Future	501	1	501	1	200.00
06/12/2021	R035 On 03-February-22	10,65	Put	Bond Future	1392	2	1392	2	683.00
06/12/2021	R035 On 03-February-22	11,88	Put	Bond Future	77	0	77	0	1,800.00
06/12/2021	R035 On 03-February-22	10,10	Put	Bond Future	3636	4	3636	4	0.00
06/12/2021	R035 On 03-February-22	9,70	Put	Bond Future	6094	7	6094	7	0.00
06/12/2021	R035 On 05-May-22			Bond Future	10.80	87.7980	10.7984	87.7980	8,926.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R035 On 05-May-22	11,65	Call	Bond Future	5923	5	5923	5	0.00
06/12/2021	R035 On 05-May-22	12,64	Call	Bond Future	10677	10	10677	10	0.00
06/12/2021	R035 On 05-May-22	10,82	Call	Bond Future	2560	2	2560	2	0.00
06/12/2021	R035 On 05-May-22	11,63	Call	Bond Future	5831	5	5831	5	0.00
06/12/2021	R035 On 05-May-22	11,64	Call	Bond Future	5877	5	5877	5	0.00
06/12/2021	R035 On 05-May-22	10,72	Call	Bond Future	2239	2	2239	2	1,200.00
06/12/2021	R035 On 05-May-22	10,72	Put	Bond Future	2727	3	2727	3	0.00
06/12/2021	R035 On 05-May-22	11,64	Put	Bond Future	878	1	878	1	0.00
06/12/2021	R035 On 05-May-22	11,63	Put	Bond Future	889	1	889	1	0.00
06/12/2021	R035 On 05-May-22	10,82	Put	Bond Future	2426	3	2426	3	1,200.00
06/12/2021	R035 On 05-May-22	12,64	Put	Bond Future	265	0	265	0	1,200.00
06/12/2021	R035 On 05-May-22	11,65	Put	Bond Future	868	1	868	1	0.00
06/12/2021	R035 On 04-August-22			Bond Future	11.01	88.8281	11.0066	88.8281	0.00
06/12/2021	R035 On 04-August-22	11,13	Call	Bond Future	3407	3	3407	3	0.00
06/12/2021	R035 On 04-August-22	12,18	Call	Bond Future	7633	7	7633	7	0.00
06/12/2021	R035 On 04-August-22	10,53	Call	Bond Future	1662	1	1662	1	400.00
06/12/2021	R035 On 04-August-22	10,74	Call	Bond Future	2208	2	2208	2	0.00
06/12/2021	R035 On 04-August-22	10,72	Call	Bond Future	2153	2	2153	2	0.00
06/12/2021	R035 On 04-August-22	10,73	Call	Bond Future	2180	2	2180	2	0.00
06/12/2021	R035 On 04-August-22	9,84	Call	Bond Future	555	0	555	0	100.00
06/12/2021	R035 On 04-August-22	9,53	Call	Bond Future	315	0	315	0	400.00
06/12/2021	R035 On 04-August-22	10,64	Call	Bond Future	1938	2	1938	2	0.00
06/12/2021	R035 On 04-August-22	10,64	Put	Bond Future	4187	5	4187	5	100.00
06/12/2021	R035 On 04-August-22	9,53	Put	Bond Future	9903	11	9903	11	0.00
06/12/2021	R035 On 04-August-22	9,84	Put	Bond Future	8010	9	8010	9	0.00
06/12/2021	R035 On 04-August-22	10,53	Put	Bond Future	4602	5	4602	5	0.00
06/12/2021	R035 On 04-August-22	10,73	Put	Bond Future	3869	4	3869	4	0.00
06/12/2021	R035 On 04-August-22	10,72	Put	Bond Future	3904	4	3904	4	0.00
06/12/2021	R035 On 04-August-22	11,13	Put	Bond Future	2669	3	2669	3	100.00
06/12/2021	R035 On 04-August-22	10,74	Put	Bond Future	3835	4	3835	4	0.00
06/12/2021	R035 On 04-August-22	12,18	Put	Bond Future	968	1	968	1	400.00
06/12/2021	R035 On 03-November-22			Bond Future	11.22	85.5149	11.2159	85.5149	0.00
06/12/2021	R035 On 03-November-22	11,14	Call	Bond Future	3281	3	3281	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R035 On 03-November-22	11,13	Call	Bond Future	3251	3	3251	3	0.00
06/12/2021	R035 On 03-November-22	11,15	Call	Bond Future	3311	3	3311	3	0.00
06/12/2021	R035 On 03-November-22	11,15	Put	Bond Future	3698	4	3698	4	0.00
06/12/2021	R035 On 03-November-22	11,13	Put	Bond Future	3756	4	3756	4	0.00
06/12/2021	R035 On 03-November-22	11,14	Put	Bond Future	3727	4	3727	4	0.00
06/12/2021	R186 On 03-February-22			Bond Future	8.03	110.9895	8.0315	110.9895	58,530.00
06/12/2021	R186 On 03-February-22	7,28	Call	Bond Future	112	0	112	0	0.00
06/12/2021	R186 On 03-February-22	7,29	Call	Bond Future	116	0	116	0	0.00
06/12/2021	R186 On 03-February-22	7,30	Call	Bond Future	120	0	120	0	0.00
06/12/2021	R186 On 03-February-22	7,30	Put	Bond Future	3249	3	3249	3	0.00
06/12/2021	R186 On 03-February-22	7,29	Put	Bond Future	3289	3	3289	3	0.00
06/12/2021	R186 On 03-February-22	7,28	Put	Bond Future	3328	4	3328	4	0.00
06/12/2021	R186 On 05-May-22			Bond Future	8.25	112.3120	8.2533	112.3120	4,514.00
06/12/2021	R186 On 05-May-22	8,64	Call	Bond Future	2500	2	2500	2	0.00
06/12/2021	R186 On 05-May-22	8,94	Call	Bond Future	3337	3	3337	3	0.00
06/12/2021	R186 On 05-May-22	8,31	Call	Bond Future	1714	2	1714	2	0.00
06/12/2021	R186 On 05-May-22	8,35	Call	Bond Future	1802	2	1802	2	454.00
06/12/2021	R186 On 05-May-22	7,88	Call	Bond Future	912	1	912	1	435.00
06/12/2021	R186 On 05-May-22	8,30	Call	Bond Future	1693	2	1693	2	0.00
06/12/2021	R186 On 05-May-22	6,73	Call	Bond Future	94	0	94	0	3,600.00
06/12/2021	R186 On 05-May-22	9,18	Call	Bond Future	4074	4	4074	4	0.00
06/12/2021	R186 On 05-May-22	8,32	Call	Bond Future	1736	2	1736	2	0.00
06/12/2021	R186 On 05-May-22	8,14	Call	Bond Future	1366	1	1366	1	454.00
06/12/2021	R186 On 05-May-22	7,28	Call	Bond Future	288	0	288	0	435.00
06/12/2021	R186 On 05-May-22	7,48	Call	Bond Future	416	0	416	0	3,600.00
06/12/2021	R186 On 05-May-22	7,48	Put	Bond Future	3544	4	3544	4	0.00
06/12/2021	R186 On 05-May-22	7,28	Put	Bond Future	4243	4	4243	4	0.00
06/12/2021	R186 On 05-May-22	8,14	Put	Bond Future	1818	2	1818	2	0.00
06/12/2021	R186 On 05-May-22	8,32	Put	Bond Future	1471	2	1471	2	0.00
06/12/2021	R186 On 05-May-22	9,18	Put	Bond Future	469	1	469	1	454.00
06/12/2021	R186 On 05-May-22	6,73	Put	Bond Future	6364	7	6364	7	0.00
06/12/2021	R186 On 05-May-22	8,30	Put	Bond Future	1507	2	1507	2	0.00
06/12/2021	R186 On 05-May-22	7,88	Put	Bond Future	2408	3	2408	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R186 On 05-May-22	8,35	Put	Bond Future	1418	2	1418	2	0.00
06/12/2021	R186 On 05-May-22	8,31	Put	Bond Future	1489	2	1489	2	0.00
06/12/2021	R186 On 05-May-22	8,94	Put	Bond Future	650	1	650	1	454.00
06/12/2021	R186 On 05-May-22	8,64	Put	Bond Future	977	1	977	1	4,035.00
06/12/2021	R186 On 04-August-22			Bond Future	8.49	108.3619	8.4941	108.3619	0.00
06/12/2021	R186 On 04-August-22	8,14	Call	Bond Future	1281	1	1281	1	0.00
06/12/2021	R186 On 04-August-22	8,13	Call	Bond Future	1264	1	1264	1	0.00
06/12/2021	R186 On 04-August-22	6,96	Call	Bond Future	187	0	187	0	3,600.00
06/12/2021	R186 On 04-August-22	8,15	Call	Bond Future	1299	1	1299	1	0.00
06/12/2021	R186 On 04-August-22	7,96	Call	Bond Future	989	1	989	1	3,600.00
06/12/2021	R186 On 04-August-22	9,78	Call	Bond Future	5271	5	5271	5	0.00
06/12/2021	R186 On 04-August-22	9,78	Put	Bond Future	583	1	583	1	3,600.00
06/12/2021	R186 On 04-August-22	8,15	Put	Bond Future	2598	3	2598	3	0.00
06/12/2021	R186 On 04-August-22	6,96	Put	Bond Future	6136	6	6136	6	0.00
06/12/2021	R186 On 04-August-22	7,96	Put	Bond Future	3015	3	3015	3	0.00
06/12/2021	R186 On 04-August-22	8,13	Put	Bond Future	2640	3	2640	3	0.00
06/12/2021	R186 On 04-August-22	8,14	Put	Bond Future	2619	3	2619	3	0.00
06/12/2021	R186 On 03-November-22			Bond Future	8.74	109.7705	8.7434	109.7705	0.00
06/12/2021	R186 On 03-November-22	8,55	Call	Bond Future	1938	2	1938	2	0.00
06/12/2021	R186 On 03-November-22	8,53	Call	Bond Future	1903	2	1903	2	0.00
06/12/2021	R186 On 03-November-22	8,54	Call	Bond Future	1920	2	1920	2	0.00
06/12/2021	R186 On 03-November-22	8,54	Put	Bond Future	2640	3	2640	3	0.00
06/12/2021	R186 On 03-November-22	8,53	Put	Bond Future	2658	3	2658	3	0.00
06/12/2021	R186 On 03-November-22	8,55	Put	Bond Future	2622	3	2622	3	0.00
06/12/2021	R197 On 03-February-22			Bond Future	321.64	321.6378	321.6384	321.6378	1,079.00
06/12/2021	R197 On 05-May-22			Bond Future	325.55	325.5483	325.5477	325.5483	237.00
06/12/2021	R197 On 04-August-22			Bond Future	321.28	321.2815	321.2804	321.2815	0.00
06/12/2021	R197 On 03-November-22			Bond Future	325.38	325.3799	325.3783	325.3799	0.00
06/12/2021	R202 On 03-February-22			Bond Future	238.39	236.5668	238.3908	236.5668	7,744.00
06/12/2021	R202 On 05-May-22			Bond Future	241.29	239.4430	241.2885	239.4430	413.00
06/12/2021	R202 On 04-August-22			Bond Future	239.88	238.0124	239.8808	238.0124	0.00
06/12/2021	R202 On 03-November-22			Bond Future	242.94	241.0482	242.9398	241.0482	0.00
06/12/2021	R209 On 03-February-22			Bond Future	10.54	70.4956	10.5413	70.4956	20,181.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R209 On 03-February-22	11,04	Call	Bond Future	3167	3	3167	3	0.00
06/12/2021	R209 On 03-February-22	11,02	Call	Bond Future	3083	3	3083	3	0.00
06/12/2021	R209 On 03-February-22	11,03	Call	Bond Future	3125	3	3125	3	0.00
06/12/2021	R209 On 03-February-22	11,03	Put	Bond Future	468	1	468	1	0.00
06/12/2021	R209 On 03-February-22	11,02	Put	Bond Future	479	1	479	1	0.00
06/12/2021	R209 On 03-February-22	11,04	Put	Bond Future	458	1	458	1	0.00
06/12/2021	R209 On 05-May-22			Bond Future	10.72	68.1943	10.7189	68.1943	5,396.00
06/12/2021	R209 On 05-May-22	11,45	Call	Bond Future	4657	4	4657	4	0.00
06/12/2021	R209 On 05-May-22	12,00	Call	Bond Future	6924	6	6924	6	0.00
06/12/2021	R209 On 05-May-22	11,44	Call	Bond Future	4617	4	4617	4	0.00
06/12/2021	R209 On 05-May-22	9,75	Call	Bond Future	343	0	343	0	8,525.00
06/12/2021	R209 On 05-May-22	10,75	Call	Bond Future	2224	2	2224	2	0.00
06/12/2021	R209 On 05-May-22	11,43	Call	Bond Future	4578	4	4578	4	0.00
06/12/2021	R209 On 05-May-22	11,43	Put	Bond Future	851	1	851	1	0.00
06/12/2021	R209 On 05-May-22	10,75	Put	Bond Future	2055	2	2055	2	12,050.00
06/12/2021	R209 On 05-May-22	9,75	Put	Bond Future	5930	6	5930	6	0.00
06/12/2021	R209 On 05-May-22	11,44	Put	Bond Future	840	1	840	1	0.00
06/12/2021	R209 On 05-May-22	12,00	Put	Bond Future	416	1	416	1	12,050.00
06/12/2021	R209 On 05-May-22	11,45	Put	Bond Future	829	1	829	1	0.00
06/12/2021	R209 On 04-August-22			Bond Future	10.90	68.9948	10.9014	68.9948	0.00
06/12/2021	R209 On 04-August-22	10,57	Call	Bond Future	1721	2	1721	2	0.00
06/12/2021	R209 On 04-August-22	10,59	Call	Bond Future	1768	2	1768	2	0.00
06/12/2021	R209 On 04-August-22	10,58	Call	Bond Future	1745	2	1745	2	0.00
06/12/2021	R209 On 04-August-22	10,58	Put	Bond Future	3486	4	3486	4	0.00
06/12/2021	R209 On 04-August-22	10,57	Put	Bond Future	3517	4	3517	4	0.00
06/12/2021	R209 On 04-August-22	10,59	Put	Bond Future	3454	4	3454	4	0.00
06/12/2021	R209 On 03-November-22			Bond Future	11.08	66.7586	11.0832	66.7586	0.00
06/12/2021	R209 On 03-November-22	11,01	Call	Bond Future	2825	3	2825	3	0.00
06/12/2021	R209 On 03-November-22	11,02	Call	Bond Future	2851	3	2851	3	0.00
06/12/2021	R209 On 03-November-22	11,03	Call	Bond Future	2877	3	2877	3	0.00
06/12/2021	R209 On 03-November-22	11,03	Put	Bond Future	3155	3	3155	3	0.00
06/12/2021	R209 On 03-November-22	11,02	Put	Bond Future	3180	3	3180	3	0.00
06/12/2021	R209 On 03-November-22	11,01	Put	Bond Future	3206	4	3206	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R210 On 03-February-22			Bond Future	210.87	211.5347	210.8665	211.5347	1,381.00
06/12/2021	R210 On 05-May-22			Bond Future	210.58	211.2550	210.5779	211.2550	104.00
06/12/2021	R210 On 04-August-22			Bond Future	213.22	213.9098	213.2239	213.9098	0.00
06/12/2021	R210 On 03-November-22			Bond Future	213.03	213.7257	213.0308	213.7257	0.00
06/12/2021	R213 On 03-February-22			Bond Future	9.90	85.4677	9.8964	85.4677	20,855.00
06/12/2021	R213 On 03-February-22	9,15	Call	Bond Future	133	0	133	0	220.00
06/12/2021	R213 On 03-February-22	10,25	Call	Bond Future	2430	2	2430	2	0.00
06/12/2021	R213 On 03-February-22	10,60	Call	Bond Future	3833	3	3833	3	0.00
06/12/2021	R213 On 03-February-22	10,15	Call	Bond Future	2074	2	2074	2	0.00
06/12/2021	R213 On 03-February-22	10,17	Call	Bond Future	2143	2	2143	2	0.00
06/12/2021	R213 On 03-February-22	9,96	Call	Bond Future	1469	1	1469	1	0.00
06/12/2021	R213 On 03-February-22	9,22	Call	Bond Future	170	0	170	0	430.00
06/12/2021	R213 On 03-February-22	9,58	Call	Bond Future	583	0	583	0	0.00
06/12/2021	R213 On 03-February-22	9,76	Call	Bond Future	941	1	941	1	0.00
06/12/2021	R213 On 03-February-22	9,97	Call	Bond Future	1499	1	1499	1	0.00
06/12/2021	R213 On 03-February-22	8,63	Call	Bond Future	15	0	15	0	200.00
06/12/2021	R213 On 03-February-22	9,98	Call	Bond Future	1529	1	1529	1	0.00
06/12/2021	R213 On 03-February-22	10,00	Call	Bond Future	1590	1	1590	1	0.00
06/12/2021	R213 On 03-February-22	8,80	Call	Bond Future	33	0	33	0	102.00
06/12/2021	R213 On 03-February-22	10,67	Call	Bond Future	4136	4	4136	4	0.00
06/12/2021	R213 On 03-February-22	10,67	Put	Bond Future	221	0	221	0	220.00
06/12/2021	R213 On 03-February-22	8,80	Put	Bond Future	6020	7	6020	7	0.00
06/12/2021	R213 On 03-February-22	10,60	Put	Bond Future	262	0	262	0	430.00
06/12/2021	R213 On 03-February-22	10,00	Put	Bond Future	1051	1	1051	1	430.00
06/12/2021	R213 On 03-February-22	9,98	Put	Bond Future	1094	1	1094	1	0.00
06/12/2021	R213 On 03-February-22	9,22	Put	Bond Future	3800	4	3800	4	0.00
06/12/2021	R213 On 03-February-22	9,58	Put	Bond Future	2257	3	2257	3	200.00
06/12/2021	R213 On 03-February-22	8,63	Put	Bond Future	6980	8	6980	8	0.00
06/12/2021	R213 On 03-February-22	9,97	Put	Bond Future	1116	1	1116	1	0.00
06/12/2021	R213 On 03-February-22	9,76	Put	Bond Future	1657	2	1657	2	102.00
06/12/2021	R213 On 03-February-22	9,96	Put	Bond Future	1138	1	1138	1	0.00
06/12/2021	R213 On 03-February-22	10,17	Put	Bond Future	731	1	731	1	220.00
06/12/2021	R213 On 03-February-22	10,15	Put	Bond Future	764	1	764	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R213 On 03-February-22	10,25	Put	Bond Future	610	1	610	1	102.00
06/12/2021	R213 On 03-February-22	9,15	Put	Bond Future	4150	5	4150	5	0.00
06/12/2021	R213 On 05-May-22			Bond Future	10.10	82.9540	10.0980	82.9540	0.00
06/12/2021	R213 On 05-May-22	10,64	Call	Bond Future	3699	3	3699	3	0.00
06/12/2021	R213 On 05-May-22	10,65	Call	Bond Future	3734	3	3734	3	0.00
06/12/2021	R213 On 05-May-22	10,63	Call	Bond Future	3664	3	3664	3	0.00
06/12/2021	R213 On 05-May-22	10,65	Put	Bond Future	999	1	999	1	0.00
06/12/2021	R213 On 05-May-22	10,64	Put	Bond Future	1012	1	1012	1	0.00
06/12/2021	R213 On 05-May-22	10,63	Put	Bond Future	1026	1	1026	1	0.00
06/12/2021	R213 On 04-August-22			Bond Future	10.31	83.9303	10.3110	83.9303	0.00
06/12/2021	R213 On 04-August-22	9,90	Call	Bond Future	1504	1	1504	1	0.00
06/12/2021	R213 On 04-August-22	9,88	Call	Bond Future	1464	1	1464	1	0.00
06/12/2021	R213 On 04-August-22	9,89	Call	Bond Future	1484	1	1484	1	0.00
06/12/2021	R213 On 04-August-22	9,90	Put	Bond Future	3553	4	3553	4	0.00
06/12/2021	R213 On 04-August-22	9,88	Put	Bond Future	3614	4	3614	4	0.00
06/12/2021	R213 On 04-August-22	9,89	Put	Bond Future	3584	4	3584	4	0.00
06/12/2021	R213 On 03-November-22			Bond Future	10.53	81.4958	10.5276	81.4958	0.00
06/12/2021	R213 On 03-November-22	10,40	Call	Bond Future	2552	2	2552	2	0.00
06/12/2021	R213 On 03-November-22	10,38	Call	Bond Future	2504	2	2504	2	0.00
06/12/2021	R213 On 03-November-22	10,39	Call	Bond Future	2528	2	2528	2	0.00
06/12/2021	R213 On 03-November-22	10,39	Put	Bond Future	3185	4	3185	4	0.00
06/12/2021	R213 On 03-November-22	10,38	Put	Bond Future	3210	4	3210	4	0.00
06/12/2021	R213 On 03-November-22	10,40	Put	Bond Future	3161	3	3161	3	0.00
06/12/2021	R214 On 03-February-22			Bond Future	10.82	67.6930	10.8243	67.6930	18,615.00
06/12/2021	R214 On 03-February-22	11,39	Call	Bond Future	3514	3	3514	3	0.00
06/12/2021	R214 On 03-February-22	11,40	Call	Bond Future	3558	3	3558	3	0.00
06/12/2021	R214 On 03-February-22	11,41	Call	Bond Future	3602	3	3602	3	0.00
06/12/2021	R214 On 03-February-22	11,39	Put	Bond Future	372	1	372	1	0.00
06/12/2021	R214 On 03-February-22	11,40	Put	Bond Future	362	1	362	1	0.00
06/12/2021	R214 On 03-February-22	11,41	Put	Bond Future	353	0	353	0	0.00
06/12/2021	R214 On 05-May-22			Bond Future	10.99	65.2198	10.9926	65.2198	441.00
06/12/2021	R214 On 05-May-22	11,73	Call	Bond Future	4805	4	4805	4	0.00
06/12/2021	R214 On 05-May-22	11,74	Call	Bond Future	4846	4	4846	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R214 On 05-May-22	11,75	Call	Bond Future	4886	4	4886	4	0.00
06/12/2021	R214 On 05-May-22	11,73	Put	Bond Future	851	1	851	1	0.00
06/12/2021	R214 On 05-May-22	11,74	Put	Bond Future	840	1	840	1	0.00
06/12/2021	R214 On 05-May-22	11,75	Put	Bond Future	830	1	830	1	0.00
06/12/2021	R214 On 04-August-22			Bond Future	11.17	65.9845	11.1676	65.9845	0.00
06/12/2021	R214 On 04-August-22	10,97	Call	Bond Future	2106	2	2106	2	0.00
06/12/2021	R214 On 04-August-22	10,98	Call	Bond Future	2132	2	2132	2	0.00
06/12/2021	R214 On 04-August-22	10,99	Call	Bond Future	2159	2	2159	2	0.00
06/12/2021	R214 On 04-August-22	10,98	Put	Bond Future	3177	4	3177	4	0.00
06/12/2021	R214 On 04-August-22	10,99	Put	Bond Future	3147	4	3147	4	0.00
06/12/2021	R214 On 04-August-22	10,97	Put	Bond Future	3207	4	3207	4	0.00
06/12/2021	R214 On 03-November-22			Bond Future	11.34	63.5706	11.3418	63.5706	0.00
06/12/2021	R214 On 03-November-22	11,36	Call	Bond Future	3153	3	3153	3	0.00
06/12/2021	R214 On 03-November-22	11,35	Call	Bond Future	3125	3	3125	3	0.00
06/12/2021	R214 On 03-November-22	11,34	Call	Bond Future	3097	3	3097	3	0.00
06/12/2021	R214 On 03-November-22	11,36	Put	Bond Future	3055	3	3055	3	0.00
06/12/2021	R214 On 03-November-22	11,35	Put	Bond Future	3081	3	3081	3	0.00
06/12/2021	R214 On 03-November-22	11,34	Put	Bond Future	3107	3	3107	3	0.00
06/12/2021	R248 On 03-February-22			Bond Future	10.79	85.4514	10.7878	85.4514	191,001.00
06/12/2021	R248 On 03-February-22	10,20	Call	Bond Future	297	0	297	0	900.00
06/12/2021	R248 On 03-February-22	11,49	Call	Bond Future	5237	5	5237	5	0.00
06/12/2021	R248 On 03-February-22	10,70	Call	Bond Future	1419	1	1419	1	0.00
06/12/2021	R248 On 03-February-22	10,30	Call	Bond Future	432	0	432	0	1,300.00
06/12/2021	R248 On 03-February-22	11,00	Call	Bond Future	2632	2	2632	2	1,400.00
06/12/2021	R248 On 03-February-22	9,80	Call	Bond Future	53	0	53	0	0.00
06/12/2021	R248 On 03-February-22	10,00	Call	Bond Future	124	0	124	0	0.00
06/12/2021	R248 On 03-February-22	11,47	Call	Bond Future	5122	5	5122	5	0.00
06/12/2021	R248 On 03-February-22	11,48	Call	Bond Future	5180	5	5180	5	0.00
06/12/2021	R248 On 03-February-22	10,90	Call	Bond Future	2188	2	2188	2	900.00
06/12/2021	R248 On 03-February-22	10,40	Call	Bond Future	607	0	607	0	100.00
06/12/2021	R248 On 03-February-22	10,50	Call	Bond Future	825	1	825	1	0.00
06/12/2021	R248 On 03-February-22	10,50	Put	Bond Future	2984	4	2984	4	0.00
06/12/2021	R248 On 03-February-22	10,90	Put	Bond Future	1372	2	1372	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R248 On 03-February-22	11,49	Put	Bond Future	354	1	354	1	0.00
06/12/2021	R248 On 03-February-22	10,00	Put	Bond Future	6276	7	6276	7	0.00
06/12/2021	R248 On 03-February-22	10,20	Put	Bond Future	4813	5	4813	5	0.00
06/12/2021	R248 On 03-February-22	9,80	Put	Bond Future	7893	9	7893	9	0.00
06/12/2021	R248 On 03-February-22	11,00	Put	Bond Future	1100	1	1100	1	0.00
06/12/2021	R248 On 03-February-22	10,30	Put	Bond Future	4150	5	4150	5	0.00
06/12/2021	R248 On 03-February-22	10,40	Put	Bond Future	3539	4	3539	4	0.00
06/12/2021	R248 On 03-February-22	10,70	Put	Bond Future	2067	3	2067	3	0.00
06/12/2021	R248 On 03-February-22	11,47	Put	Bond Future	371	1	371	1	0.00
06/12/2021	R248 On 03-February-22	11,48	Put	Bond Future	363	1	363	1	0.00
06/12/2021	R248 On 05-May-22			Bond Future	10.95	82.0546	10.9538	82.0546	2,035.00
06/12/2021	R248 On 05-May-22	11,81	Call	Bond Future	6619	6	6619	6	0.00
06/12/2021	R248 On 05-May-22	11,79	Call	Bond Future	6515	6	6515	6	0.00
06/12/2021	R248 On 05-May-22	11,80	Call	Bond Future	6567	6	6567	6	0.00
06/12/2021	R248 On 05-May-22	11,79	Put	Bond Future	905	1	905	1	0.00
06/12/2021	R248 On 05-May-22	11,81	Put	Bond Future	883	1	883	1	0.00
06/12/2021	R248 On 05-May-22	11,80	Put	Bond Future	894	1	894	1	0.00
06/12/2021	R248 On 04-August-22			Bond Future	11.13	83.0168	11.1266	83.0168	0.00
06/12/2021	R248 On 04-August-22	11,00	Call	Bond Future	2818	2	2818	2	0.00
06/12/2021	R248 On 04-August-22	10,98	Call	Bond Future	2750	2	2750	2	0.00
06/12/2021	R248 On 04-August-22	10,99	Call	Bond Future	2784	2	2784	2	0.00
06/12/2021	R248 On 04-August-22	10,99	Put	Bond Future	3743	4	3743	4	0.00
06/12/2021	R248 On 04-August-22	10,98	Put	Bond Future	3780	4	3780	4	0.00
06/12/2021	R248 On 04-August-22	11,00	Put	Bond Future	3706	4	3706	4	0.00
06/12/2021	R248 On 03-November-22			Bond Future	11.30	79.6910	11.2985	79.6910	0.00
06/12/2021	R248 On 03-November-22	11,30	Call	Bond Future	3887	4	3887	4	0.00
06/12/2021	R248 On 03-November-22	11,31	Call	Bond Future	3921	4	3921	4	0.00
06/12/2021	R248 On 03-November-22	11,32	Call	Bond Future	3957	4	3957	4	0.00
06/12/2021	R248 On 03-November-22	11,30	Put	Bond Future	3876	4	3876	4	0.00
06/12/2021	R248 On 03-November-22	11,31	Put	Bond Future	3843	4	3843	4	0.00
06/12/2021	R248 On 03-November-22	11,32	Put	Bond Future	3811	4	3811	4	0.00